LATINOS TRADING

BACKTEST REPORT

Backtest #50561 · SM · EVO_EVOEVOEVOE_v1731

ROI	Sharpe	Win Rate	Max Drawdown
+43.36%	1.26	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v1731 strategy on SM shows a concerning disconnect between a perfect 100% win rate and a significant 32.83% drawdown, driven by only two trades in the sample. Such a small dataset creates high statistical noise, meaning the apparent perfection is likely overfitting rather than a robust edge. While the positive ROI and 1.26 Sharpe ratio are promising, the extreme drawdown suggests an unacceptably high single-trade risk profile for institutional standards. We must immediately broaden the parameter search and test this logic against out-of-sample data to validate its true viability.

ADDITIONAL METRICS

CAGR	**43.36%**
Sortino Ratio	**0.97**
Turnover	**4.94x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14340.32**

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